

# Fund Accounting

## BrightPensioen

31 December 2018

KAS BANK N.V.

Fund Accounting Insurers & Funds



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# 1. Net Asset Value

Bright LifeCycle Fund Defensief	31-12-2018	30-11-2018
<b>Investments</b>		
Total Accrued Interest	207,45	390,68
Total Bonds and Other Fixed-Income Values	831.180,42	784.413,22
Total Equities	325.272,65	329.261,00
<b>Receivables</b>		
Interest Cash	-1,35	-5,94
Payable to/ Receivable from Shareholders	-5.257,78	0,00
Transactions Not Yet Settled	33,47	47,82
<b>Other Assets</b>		
Total Liquidities	3.074,42	1.308,51
<b>Total Assets</b>	<b>1.154.509,28</b>	<b>1.115.415,29</b>
<b>Net Asset Value (EUR)</b>		
Number of Units of Participation	108.493,71781	102.806,96191
Net Asset Value per unit of participation	10,64125	10,84960
Percentage change NAV per unit of participation	-1,920%	

## 2. Portfolio Valuation

SECURITY ID	NAME	LEG NO.	QC	FX RATE	VOLUME	PRICE	LOCAL BOOK VALUE	BASE BOOK VALUE	UNREALISED PRICE RESULT	UNREALISED CURRENCY RESULT	LOCAL MARKET VALUE	BASE MARKET VALUE	ACCRUED INTEREST	
<b>Equities</b>														
<b>Equity Fund</b>														
IE00BYVJRR92	iShares MSCI USA SRI UCITS ETF USD Acc			EUR	1,00000	13.630,00	5,6510	78.647,00	78.647,00	-1.623,87	0,00	77.023,13	77.023,13	
NL0010408704	Think Sustainable World UCITS ETF			EUR	1,00000	2.100,00	74,6100	163.414,05	163.414,05	-6.733,05	0,00	156.681,00	156.681,00	
LU0629460675	UBS ETF - MSCI EMU Socially Responsible UCITS ETF			EUR	1,00000	972,00	81,7100	88.448,26	88.448,26	-9.026,14	0,00	79.422,12	79.422,12	
LU0950674332	UBS ETF-MSCI World Socially Responsible UCITS ETF			EUR	1,00000	900,00	13,4960	12.841,20	12.841,20	-694,80	0,00	12.146,40	12.146,40	
<b>Total Equity Fund</b>								<b>343.350,51</b>		<b>-18.077,86</b>	<b>0,00</b>		<b>325.272,65</b>	
<b>Total Equities</b>								<b>343.350,51</b>		<b>-18.077,86</b>	<b>0,00</b>		<b>325.272,65</b>	
<b>Fixed Income</b>														
<b>Bond</b>														
DE000NRW0JF6	LAND NORDRHEIN-WESTFALEN 0.125% 16/3/2023			EUR	1,00000	22.000,00	100,7870	22.038,01	22.038,01	135,13	0,00	22.173,14	22.173,14	21,85
XS1284550941	NEDER WATERSCHAPSBANK 1% 3/9/2025			EUR	1,00000	40.000,00	104,6070	42.182,12	42.182,12	-339,32	0,00	41.842,80	41.842,80	130,41
DE000NWBOAC0	NRW.BANK 0.875% 10/11/2025			EUR	1,00000	37.000,00	103,6660	38.113,56	38.113,56	242,86	0,00	38.356,42	38.356,42	45,24
XS1536786939	REPUBLIC OF POLAND 0.5% 20/12/2021			EUR	1,00000	66.000,00	101,4770	67.113,98	67.113,98	-139,16	0,00	66.974,82	66.974,82	9,95
<b>Total Bond</b>								<b>169.447,67</b>		<b>-100,49</b>	<b>0,00</b>		<b>169.347,18</b>	<b>207,45</b>
<b>Fixed Income Fund</b>														
IE00BYZTVV78	iShares Euro Corporate Bond Sustainability Screene			EUR	1,00000	41.240,00	4,9845	206.783,21	206.783,21	-1.222,43	0,00	205.560,78	205.560,78	0,00
NL0010273801	Think iBoxx AAA-AA Government Bond UCITS ETF			EUR	1,00000	5.550,00	22,0310	129.022,00	129.022,00	-6.749,95	0,00	122.272,05	122.272,05	0,00
LU1484799769	UBS ETF - Bloomberg Barclays MSCI Euro Area Liquid			EUR	1,00000	15.080,00	13,6910	211.023,18	211.023,18	-4.562,90	0,00	206.460,28	206.460,28	0,00
IE00BZ163H91	Vanguard EUR Eurozone Government Bond UCITS ETF			EUR	1,00000	5.090,00	25,0570	127.152,79	127.152,79	387,34	0,00	127.540,13	127.540,13	0,00
<b>Total Fixed Income Fund</b>								<b>673.981,18</b>		<b>-12.147,94</b>	<b>0,00</b>		<b>661.833,24</b>	<b>0,00</b>

SECURITY ID	NAME	LEG NO.	QC	FX RATE	VOLUME	PRICE	LOCAL BOOK VALUE	BASE BOOK VALUE	UNREALISED PRICE RESULT	UNREALISED CURRENCY RESULT	LOCAL MARKET VALUE	BASE MARKET VALUE	ACCRUED INTEREST
<b>Total Fixed Income</b>								843.428,85	-12.248,43	0,00		831.180,42	207,45
<b>Other Investments</b>													
<b>Bank Account</b>													
	NL97KASA0223745278			EUR	1,00000						3.074,42	3.074,42	-1,35
<b>Total Bank Account</b>												<b>3.074,42</b>	<b>-1,35</b>
<b>Total Other Investments</b>												<b>3.074,42</b>	<b>-1,35</b>
<b>Total Bright LifeCycle Fund Defensief</b>								1.186.779,36	-30.326,29	0,00		1.159.527,49	206,10

### 3. Open Amounts

SECURITY ID	NAME	TRADE DATE	PAYMENT DATE	LEG NO.	QC	FX RATE	VOLUME	PRICE	LOCAL BOOKED AMOUNT	LOCAL OPEN AMOUNT	BASE OPEN AMOUNT	INTEREST	REALISED RESULTS
<b>Bright LifeCycle Fund Defensief</b>													
<b>ALM</b>													
<b>Credit Cash</b>													
<b>EUR</b>													
	Custodian for WTB	31-12-2018	31-12-2018		EUR	1,00000	18,59	1,0000	0,00	-18,59	-18,59	0,00	0,00
<b>Total EUR</b>											<b>-18,59</b>	<b>0,00</b>	<b>0,00</b>
<b>Total Credit Cash</b>											<b>-18,59</b>	<b>0,00</b>	<b>0,00</b>
<b>Total ALM</b>											<b>-18,59</b>	<b>0,00</b>	<b>0,00</b>
<b>Fixed Income Fund</b>													
<b>Dividend</b>													
<b>EUR</b>													
IE00BZ163H91	Vanguard EUR Eurozone Government Bond UCITS ETF	27-12-2018	09-01-2019		EUR	1,00000	0,00	0,0000	0,00	52,06	52,06	0,00	0,00
<b>Total EUR</b>											<b>52,06</b>	<b>0,00</b>	<b>0,00</b>
<b>Total Dividend</b>											<b>52,06</b>	<b>0,00</b>	<b>0,00</b>
<b>Total Fixed Income Fund</b>											<b>52,06</b>	<b>0,00</b>	<b>0,00</b>
<b>Total Bright LifeCycle Fund Defensief</b>											<b>33,47</b>	<b>0,00</b>	<b>0,00</b>
<b>Bright LifeCycle Fund Defensief Liability</b>													
<i>No Open Amounts</i>													

## 4. Transactions Overview

SECURITY ID	NAME	LEG NO.	QC	TRADE DATE	PAYMENT DATE	VOLUME	PRICE	FX RATE	BASE BOOK VALUE	BASE MARKET VALUE	INTEREST	COSTS AND TAXES	PRICE RESULT	CURRENCY RESULT
<b>Bright LifeCycle Fund Defensief</b>														
<b>ALM</b>														
TRANSACTIONKOSTEN	Transactiekosten		EUR	27-12-2018	27-12-2018	106,27	1,00	1,00000	106,27	106,27	0,00	0,00	0,00	0,00
<b>Total ChargeCash</b>									<b>106,27</b>	<b>106,27</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
BEWAARDER	Custodian for WTB		EUR	31-12-2018	31-12-2018	18,59	1,00	1,00000	-18,59	-18,59	0,00	0,00	0,00	0,00
FK_CUSTODY FEE	Custody Fee tbv FK		EUR	21-12-2018	21-12-2018	20,17	1,00	1,00000	-20,17	-20,17	0,00	0,00	0,00	0,00
RENTE LASTEN	Rente Lasten		EUR	27-12-2018	27-12-2018	10,48	1,00	1,00000	-10,48	-10,48	0,00	0,00	0,00	0,00
<b>Total CreditCash</b>									<b>-49,24</b>	<b>-49,24</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
<b>Total ALM</b>									<b>57,03</b>	<b>57,03</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
<b>Bank Account</b>														
223745278	Bright LifeCycle Fund Defensief		EUR	06-12-2018	06-12-2018	-5,94	0,00	1,00000	-5,94	-5,94	-5,94	0,00	-5,94	0,00
<b>Total AccrIntCreditFirst</b>									<b>-5,94</b>	<b>-5,94</b>	<b>-5,94</b>	<b>0,00</b>	<b>-5,94</b>	<b>0,00</b>
223745278	Bright LifeCycle Fund Defensief		EUR	11-12-2018	11-12-2018	66.938,93	1,00	1,00000	66.938,93	66.938,93	0,00	0,00	0,00	0,00
223745278	Bright LifeCycle Fund Defensief		EUR	28-12-2018	28-12-2018	32,82	1,00	1,00000	32,82	32,82	0,00	0,00	0,00	0,00
I95239 ISSUE	I95239 ISSUE		EUR	11-12-2018	11-12-2018	66.938,93	1,00	1,00000	-66.938,93	-66.938,93	0,00	0,00	0,00	0,00
I95239 ISSUE	I95239 ISSUE		EUR	28-12-2018	28-12-2018	32,82	1,00	1,00000	-32,82	-32,82	0,00	0,00	0,00	0,00
<b>Total CashTransfer</b>									<b>0,00</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
<b>Total Bank Account</b>									<b>-5,94</b>	<b>-5,94</b>	<b>-5,94</b>	<b>0,00</b>	<b>-5,94</b>	<b>0,00</b>
<b>Bond</b>														
DE000NW80ACO	NRW.BANK 0.875% 10/11/2025		EUR	07-12-2018	11-12-2018	16.000,00	103,24	1,00000	-16.517,78	-16.561,17	-23,39	0,00	0,00	0,00
XS1536786939	REPUBLIC OF POLAND 0.5% 20/12/2021		EUR	07-12-2018	13-12-2018	10.000,00	101,50	1,00000	-10.149,99	-10.218,76	-48,77	0,00	0,00	0,00
<b>Total Buy</b>									<b>-26.667,77</b>	<b>-26.779,93</b>	<b>-72,16</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
XS1536786939	REPUBLIC OF POLAND 0.5% 20/12/2021		EUR	20-12-2018	20-12-2018	0,00	0,00	1,00000	0,00	330,00	0,00	0,00	0,00	0,00
<b>Total Coupon</b>									<b>0,00</b>	<b>330,00</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
<b>Total Bond</b>									<b>-26.667,77</b>	<b>-26.449,93</b>	<b>-72,16</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
<b>Equity Fund</b>														

SECURITY ID	NAME	LEG NO.	QC	TRADE DATE	PAYMENT DATE	VOLUME	PRICE	FX RATE	BASE BOOK VALUE	BASE MARKET VALUE	INTEREST	COSTS AND TAXES	PRICE RESULT	CURRENCY RESULT
IE00BYVJRR92	iShares MSCI USA SRI UCITS ETF USD Acc		EUR	07-12-2018	11-12-2018	630,00	6,06	1,00000	-3.817,80	-3.837,80	0,00	0,00	0,00	0,00
LU0629460675	UBS ETF - MSCI EMU Socially Responsible UCITS ETF		EUR	07-12-2018	11-12-2018	72,00	85,05	1,00000	-6.123,60	-6.143,60	0,00	0,00	0,00	0,00
LU0950674332	UBS ETF-MSCI World Socially Responsible UCITS ETF		EUR	07-12-2018	11-12-2018	900,00	14,27	1,00000	-12.841,20	-12.861,20	0,00	0,00	0,00	0,00
<b>Total Buy</b>									<b>-22.782,60</b>	<b>-22.842,60</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
NL0010408704	Think Sustainable World UCITS ETF		EUR	27-12-2018	27-12-2018	0,00	0,00	1,00000	0,00	803,25	0,00	0,00	0,00	0,00
<b>Total Dividend</b>									<b>0,00</b>	<b>803,25</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
<b>Total Equity Fund</b>									<b>-22.782,60</b>	<b>-22.039,35</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
<b>Fixed Income Fund</b>														
IE00BYZTVV78	iShares Euro Corporate Bond Sustainability Screene		EUR	07-12-2018	11-12-2018	1.740,00	4,98	1,00000	-8.659,28	-8.679,28	0,00	0,00	0,00	0,00
LU1484799769	UBS ETF - Bloomberg Barclays MSCI Euro Area Liquid		EUR	07-12-2018	11-12-2018	680,00	13,68	1,00000	-9.303,22	-9.303,22	0,00	0,00	0,00	0,00
<b>Total Buy</b>									<b>-17.962,50</b>	<b>-17.982,50</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
NL0010273801	Think iBoxx AAA-AA Government Bond UCITS ETF		EUR	27-12-2018	27-12-2018	0,00	0,00	1,00000	0,00	1.132,20	0,00	0,00	0,00	0,00
IE00BZ163H91	Vanguard EUR Eurozone Government Bond UCITS ETF		EUR	12-12-2018	12-12-2018	0,00	0,00	1,00000	0,00	-64,97	0,00	0,00	0,00	0,00
IE00BZ163H91	Vanguard EUR Eurozone Government Bond UCITS ETF		EUR	12-12-2018	12-12-2018	0,00	0,00	1,00000	0,00	81,21	0,00	0,00	0,00	0,00
IE00BZ163H91	Vanguard EUR Eurozone Government Bond UCITS ETF		EUR	27-12-2018	27-12-2018	0,00	0,00	1,00000	0,00	65,08	0,00	0,00	0,00	0,00
IE00BZ163H91	Vanguard EUR Eurozone Government Bond UCITS ETF		EUR	27-12-2018	27-12-2018	0,00	0,00	1,00000	0,00	-65,08	0,00	0,00	0,00	0,00
IE00BZ163H91	Vanguard EUR Eurozone Government Bond UCITS ETF		EUR	27-12-2018	09-01-2019	0,00	0,00	1,00000	0,00	52,06	0,00	0,00	0,00	0,00
<b>Total Dividend</b>									<b>0,00</b>	<b>1.200,50</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
IE00BZ163H91	Vanguard EUR Eurozone Government Bond UCITS ETF		EUR	12-12-2018	12-12-2018	0,00	0,00	1,00000	0,00	0,00	0,00	16,24	16,24	0,00
IE00BZ163H91	Vanguard EUR Eurozone Government Bond UCITS ETF		EUR	27-12-2018	09-01-2019	0,00	0,00	1,00000	0,00	0,00	0,00	-13,02	-13,02	0,00
<b>Total Restitution</b>									<b>0,00</b>	<b>0,00</b>	<b>0,00</b>	<b>3,22</b>	<b>3,22</b>	<b>0,00</b>
<b>Total Fixed Income Fund</b>									<b>-17.962,50</b>	<b>-16.782,00</b>	<b>0,00</b>	<b>3,22</b>	<b>3,22</b>	<b>0,00</b>
<b>Total Bright LifeCycle Fund Defensief</b>									<b>-67.361,78</b>	<b>-65.220,19</b>	<b>-78,10</b>	<b>3,22</b>	<b>-2,72</b>	<b>0,00</b>



SECURITY ID	NAME	LEG NO.	QC	TRADE DATE	PAYMENT DATE	VOLUME	PRICE	FX RATE	BASE BOOK VALUE	BASE MARKET VALUE	INTEREST	COSTS AND TAXES	PRICE RESULT	CURRENCY RESULT
<b>Bright LifeCycle Fund Defensief Liability</b>														
<b>Equity Fund</b>														
95239	BrightNL Defensief		EUR	11-12-2018	11-12-2018	5.686,76	10,85	1,00000	61.713,97	61.713,97	0,00	0,00	0,00	0,00
<b>Total IssueFunds</b>									<b>61.713,97</b>	<b>61.713,97</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
<b>Total Equity Fund</b>									<b>61.713,97</b>	<b>61.713,97</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
<b>Total Bright LifeCycle Fund Defensief Liability</b>									<b>61.713,97</b>	<b>61.713,97</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>

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